CME Group

AutoCert+ Streamlined SBE Equity Indices
User Manual

27 October 2022

Disclaimer

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Getting Started

Welcome to the CME Group Automated Certification Tool (AutoCert +). The AutoCert + tool is an automated testing tool for validating application functionality. It provides an easy-to-use web interface for walking through CME Group certification scenarios.

To facilitate the process of connecting a customer application to CME Globex, CME Group provides a dedicated certification environment to allow customers to test their systems before they complete certification.

The Equity Indices tests focus on verifying that client systems can receive and process market data in streamlined SBE format.

▷ **To get started using AutoCert+:**

1. Log into the automated certification tool.

2. Review the AutoCert+ test suite navigation and general interview information.

3. Complete the Interview for this test suite.

4. Complete the applicable test cases.

5. Complete the certification process from the Post Certification tab.

What's New

The following updates have been made to the AutoCert+ Streamlined SBE Equity Indices WebHelp.

Date	Topic(s)	Description
27 Oct 2022	Format	Website and PDF format changes only.
22 Mar 2017	Security Definition	Updated screenshots.
24 Oct 2016	Interview	Updated interview screenshot to include Bitcoin.
	Incremental Market Data Refresh	Updated screenshot and discription of test.
13 Jun 2016	All	Initial release.

Interview

The interview consists of a series of questions about the trading application being tested. Based on the responses provided, certain tests are mandatory and others are optional. The responses also determine which messages the trading application will receive during the tests.

Certification Tests

The AutoCert+ Streamlined SBE Equity Indices certification tests consist of the following:
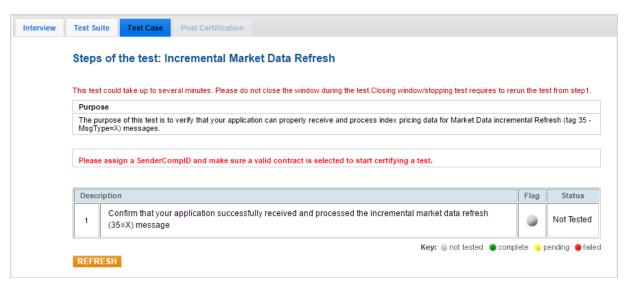
- Incremental Market Data Refresh
- Security Definition
- News Message
- Recovery via TCP Replay for Equity Indices
- Recovery of Security Definition Messages via TCP Replay

Incremental Market Data Refresh

This test verifies that your application can properly receive and process index pricing data for Market Data Incremental Refresh (tag 35-MsgType=X) messages.
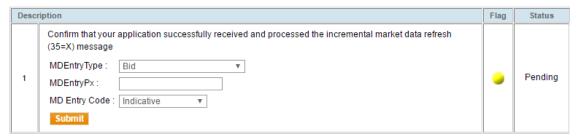
> ℹ️ **Note:** This test is mandatory for all customers.

▷ To complete an Incremental Market Data Refresh test:

1. Select a contract from the drop-down and click **Select**.

2. Click **Start Test**.

3. Enter the following tag values from the Market Data Incremental Refresh (35=X) message that your application received.

   - tag 269-MDEntryType
   - tag 270-MDEntryPx
   - tag 9988-MDEntryCode
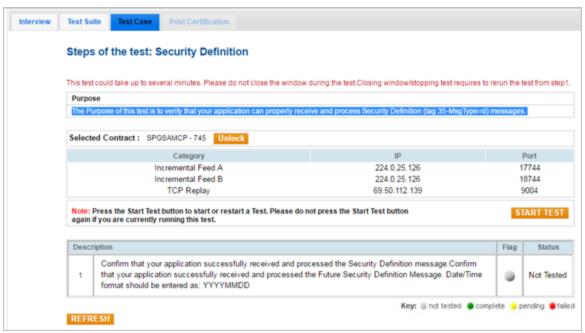
Click **Submit**:

Security Definition

This test verifies that your application can properly receive and process Security Definition (tag 35-MsgType=d) messages.

> ℹ **Note:** This test is mandatory for all customers.

To complete a Security Definition test:
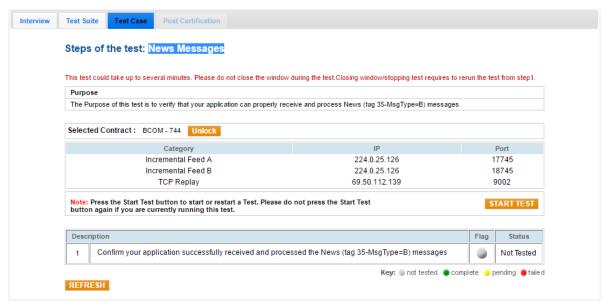
1. Select a contract from the drop-down and click **Select**.

2. Click **Start Test**.

3. Enter the following tag values from the Security Definition (35=d) message that your application received.

   - tag 55-Symbol

   - tag 1145-EventTime (Modification Date and Time)

Click **Submit**.

News Message

This test verifies that your application can properly receive and process News (tag 35-MsgType=B) messages.

▷ **To complete a News Message test:**

1. Select a contract from the drop-down and click **Select**.

2. Click **Start Test**.

3. Receive the News (35=B) message.

4. Enter the values for the following tags and click **Submit**:

    - tag 148-Headline

    - tag 55-Symbol

    - tag 58-Text
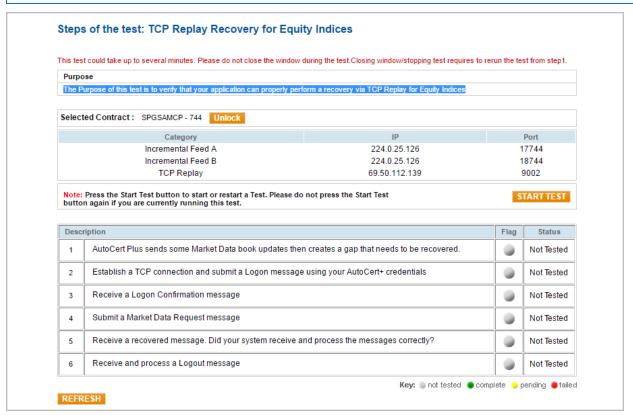
Recovery via TCP Replay for Equity Indices

This test verifies that the application can perform a recovery via TCP Replay for Equity Indices.

> ℹ️ **Note:** This test is mandatory for all customers.

Steps of the test: TCP Replay Recovery for Equity Indices

This test could take up to several minutes. Please do not close the window during the test. Closing window/stopping test requires to rerun the test from step1.

Purpose
The Purpose of this test is to verify that your application can properly perform a recovery via TCP Replay for Equity Indices

Selected Contract : SPGSAMCP - 744 `Unlock`

Category	IP	Port
Incremental Feed A	224.0.25.126	17744
Incremental Feed B	224.0.25.126	18744
TCP Replay	69.50.112.139	9002

Note: Press the Start Test button to start or restart a Test. Please do not press the Start Test button again if you are currently running this test. `START TEST`

	Description	Flag	Status
1	AutoCert Plus sends some Market Data book updates then creates a gap that needs to be recovered.	⚪	Not Tested
2	Establish a TCP connection and submit a Logon message using your AutoCert+ credentials	⚪	Not Tested
3	Receive a Logon Confirmation message	⚪	Not Tested
4	Submit a Market Data Request message	⚪	Not Tested
5	Receive a recovered message. Did your system receive and process the messages correctly?	⚪	Not Tested
6	Receive and process a Logout message	⚪	Not Tested

**Key:** ⚪ not tested 🟢 complete 🟡 pending 🔴 failed

`REFRESH`

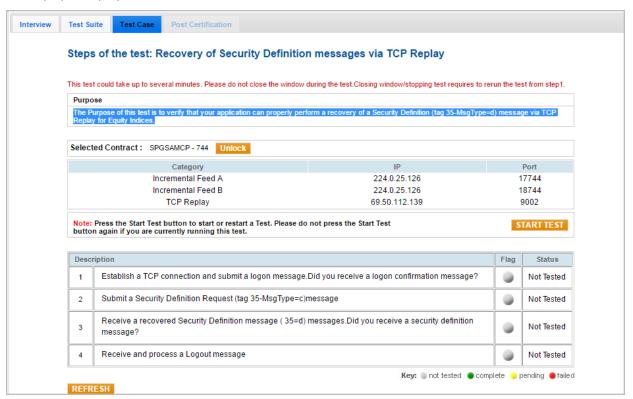---

▷ **To complete a Recovery via TCP Replay test:**

1. Select a contract from the drop-down and click **Select**.

2. Click **START TEST**.

3. Receive market data messages with a gap of omitted messages.

   Determine the range of missed messages by looking at the sequence numbers (tag 34-MsgSeqNum) in the message headers.

4. Establish a TCP connection and submit a Logon (From Customer to CME) message using AutoCert+ credentials.

5. Receive a Logon (From CME to Customer) message.

6. Submit a Market Data Request (35=V) message.

7. Click **Yes** to confirm that your application received the recovered messages.

8. Receive and process a Logout message.

Recovery of Security Definition Messages via TCP Replay

This test verifies that the trading application can perform a recovery of Security Definition (tag 35-MsgType=d) messages via TCP Replay for Equity Indices.

▷ **To complete a Recovery of Security Definition Messages via TCP Replay test:**

In steps 1 and 3, click "**Yes**" to confirm that your application received the messages.

1. Select a contract from the drop-down and click **Select**.

2. Click **START TEST**.

3. Establish a TCP connection and submit a Logon (From Customer to CME) message. Confirm that your application received a logon confirmation message.

4. Submit a Security Definition Request (tag 35-MsgType=c) message.

5. Confirm that your application received the recovered Security Definition (35=d) message.

6. Receive and process a Logout message .